ABSTRACT

A market indicator process, residing on a server, predicts an opening index price of a security index including at least two discrete securities. A trade monitoring process monitors at least a portion of the trading of the discrete securities that occur outside of a regular trading session. A closing price variation calculation process, responsive to the trade monitoring process, calculates the predicated opening index price of the security index for the beginning of the next regular trading session with respect to a closing index price of the security index at the end of the previous regular trading session. The index prices are indicative of the cumulative value of the discrete securities.

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